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and Certain of Its Affiliates*

**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

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)	
In re)	Chapter 11 Case No.
)	
Lehman Brothers Holdings Inc., <u>et al.</u> ,)	08-13555 (SCC)
)	
Debtors.)	Jointly Administered
)	
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**DECLARATION OF ZACHARY TRUMPP IN SUPPORT OF
LEHMAN BROTHERS HOLDINGS INC.'S
CALCULATION OF DEFERRED AND FORGIVEN PRINCIPAL**

I, Zachary Trumpp, under penalty of perjury, declare as follows:

1. I am a Senior Vice President in the residential mortgage group of Lehman Brothers Holdings Inc. ("LBHI" or the "Plan Administrator"), one of the entities that is the subject of the above-captioned chapter 11 case. I have reviewed the underlying data and am authorized by the Plan Administrator to submit this declaration (the "Declaration") in support of the calculation reflected below.

2. Based on my experience in the industry, I am aware that in certain instances borrowers on the one hand, and servicers or lenders on the other, will enter into modifications of the original terms of a mortgage loan. As the seller of mortgage loans, LBHI is not involved in those discussions. It is my understanding that such modifications occurred on certain of the loans at issue in this case and those modification include, among other things, deferrals of unpaid principal balance or forgiveness of unpaid principal balance. In particular, as of April 2017 (the data used by the Trustees' experts Dr. Karl Snow and Dr. Richard Ellson in their initial reports was as of this date), there were 15,629 "non-liquidated" or "active" loans among those submitted by the Trustees into the Protocol as of the time of Professor Fischel's report. I submit this Declaration to provide information concerning the amount of principal modifications that had occurred on certain of those loans based on the information that was available to me during the Protocol, including the breakdown between forgiven and deferred principal modifications.

3. The vast majority of the 15,629 loans (15,507) were loans where Nationstar was the master servicer. During the pendency of the Protocol, the Plan Administrator received from the Trustees data provided to them by Nationstar concerning the loans at issue (both liquidated and non-liquidated). The information provided by Nationstar included data regarding the amount of losses as reported by Nationstar, the remaining principal balance of those loans, the status of payments by the borrower and modifications to those loans, among other things.

4. Nationstar did not provide such information directly to the Plan Administrator or otherwise make all of the information available to the public. However, the information was provided by Nationstar to the Trustees, who in turn provided it to the Plan Administrator pursuant to the Protocol Order. During the pendency of the Protocol, the Trustees

regularly provided updated information from Nationstar. Typically, the Trustees provided this data to the Plan Administrator every month.

5. The Plan Administrator used and relied upon this information provided by Nationstar (via the Trustees) for a variety of purposes as part of the Protocol. Among other things, the Plan Administrator used this information to evaluate the Trustees' Purchase Price calculations during the Protocol. It is my understanding that the Trustees provided the Nationstar data in order for the Plan Administrator to check the accuracy of the Trustees' Purchase Price calculation (presumably because the Trustees were relying on the same information themselves).

6. The most recent Nationstar data provided by the Trustees to the Plan Administrator occurred on February 8, 2017 and reflected information as of January 2017. (Attached to this Declaration as Exhibit A is a copy of the transmittal correspondence from the Trustees containing the data that I describe in this Declaration.)

7. PA 997 contains a true and correct copy of the Nationstar data provided by the Trustees to the Plan Administrator as of January 2017. In order to create this document, my team downloaded the files, entitled Orig_Request2_Active_Loanstbl.txt and New_Request2_Active_Loanstbl.txt, which were provided via FTP in the Trustees' transmission email. Both contained a "forgiven_principal" and "deferred_principal" column. We then converted those files from .txt to .xls files, combined the files into one file, and limited the Excel to include only the active loans with claims at issue as of the date of Professor Fischel's report. Next, we removed all loans except the 15,506 loans from the list of active loans where Nationstar was the master servicer.¹

¹ Loan [REDACTED] 1843 from SASCo 2006-S3 is not included because the data for that loan was not available in the Nationstar data from January 2017.

8. Column L of PA 997 shows the amount of forgiven principal for each loan, and Column M shows the amount of deferred principal for each loan. At the bottom of each column (in row 15509), I summed the amounts from each column. Those calculations indicate that of the \$730,331,726 in total principal modifications that existed as of that time, \$60,673,079 (8.31%) was forgiven principal, while \$669,658,647 (91.69%) was deferred principal. As stated earlier, this data does not cover 123 of the 15,629 loans active at the time of Professor Fischel's report, because those loans were not master serviced by Nationstar.

9. It is my understanding that a copy of PA 997 will be provided to counsel for the Trustees and the Court electronically. Because that document is voluminous, for ease of reference attached to this Declaration as Exhibit B is an excerpt of a printout, PA 998, which shows the first and last two pages of PA 997.

10. I understand that the Trustees have asserted a different breakdown between forgiven and deferred principal amounts. I have not analyzed their methodology or had full access to the data underlying it, which involves the use of remittance reports. However, I note that remittance reports are derived from data provided by the master servicers, such as Nationstar.

Pursuant to 28 U.S.C. § 1746, I declare under penalty of perjury that the foregoing is true and correct to the best of my knowledge, information, and belief.

Dated: January 24, 2018
New York, New York

By: /s/ Zachary Trumpp
Zachary Trumpp

Exhibit A

From: Saeed, Zain <Zain.Saeed@duffandphelps.com>
Sent: Wednesday, February 08, 2017 2:09 PM
To: Reed Skinner, Keri
Cc: Trumpp, Zachary; Esses, Edmond; Williamson, Matthew; Pfeiffer, Allen
Subject: January 2017- Exhibit B and C
Attachments: Notice of Monthly Delivery January 2017_Appendix C.XLSX; Notice of Monthly Delivery January 2017_Appendix B.XLSX

Keri,

Please find the January 31 2017 Exhibits B and C attached. The supporting files for the purchase price updates can be downloaded from here (<https://files1.duffandphelps.com/fs/v.aspx?v=896f628c5c5fb17b6baa>).

Regards,

Zain

Zain Saeed

Director, Disputes and Investigations

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This email is confidential and subject to important disclaimers and conditions, including those regarding confidentiality, legal privilege and certain legal entity disclaimers, available at <http://www.duffandphelps.com/disclosure>.

Attachments Not Included

Exhibit B

	A	B	C	D	E	F	G	H	I	J	K	L	M	N
1	LOAN_NUMBER	DEAL_ID	ORIGINATION_DATE	ORIGINATOR	SERVICER_NAME	PRODUCT_TYPE	ORIGINAL_LOAN_BALANCE	LOAN_BALANCE	Delinquency_Status	MODIFICATION_REASON_CODE	LAST_MODIFICATION_DATE	FORGIVEN_PRINCIPAL	DEFERRED_PRINCIPAL	FICO_At_Origination
2	7366	SAS 2005-9XS	8/21/1998 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	143100	121498.69	Curr	H	3/1/2015 0:00	0	0	741
3	7096	LMT 2006-2	10/8/1999 0:00	AURORA BANK FSB	CHASE	Fixed	500000	537249.24	Curr	H	12/31/2012 0:00	0	152800	707
4	8945	SAS 2003-30	1/28/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	1308750	1302754.01	FC					705
5	3764	SAS 2003-39EX	5/7/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	141700	124512.13	30 Y		1/7/2010 0:00			
6	3788	SAIL 2003-BC3	6/28/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	220000	177506.34	FC					640
7	2635	SAS 2003-39EX	6/28/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	69000	70363.74	Curr	Y	3/1/2011 0:00			
8	8756	LMT 2006-2	9/30/2002 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	595000	610658.87	Curr	H	1/26/2015 0:00	0	50589.97	693
9	8962	ARC 2002-BC8	8/29/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	ARM	116000	99596.53	FC					673
10	8505	SAS 2003-39EX	7/17/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	67900	86352.02	30 Y		10/1/2011 0:00	0	0	
11	2336	SAS 2003-36XS	12/12/2002 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	440000	388655.46	FC					658
12	7167	SAS 2003-3XS	9/25/2002 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	480000	379279.87	Curr	H	12/26/2012 0:00	0	0	706
13	4112	SAIL 2003-BC5	11/4/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	60400	4950.97	Curr	Y	7/1/2011 0:00	24926.95	0	707
14	9047	SAS 2005-GEL4	3/3/2005 0:00	AURORA LOAN SERVICES LLC	NATIONSTAR MORTGAGE LLC	Fixed	154569.76	154303.97	FC	Y	10/10/2007 0:00			691
15	5657	SAS 2003-15A	12/19/2002 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	138550	116752.11	30					686
16	1560	SAS 2003-29	5/5/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	220000	217401.75	BK	Y	5/22/2012 0:00	0	56892.01	650
17	5275	SAS 2003-39EX	10/25/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	92000	93401.73	Curr	H	7/18/2016 0:00	0	0	
18	7714	SAS 2004-GEL1	11/7/2002 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	400000	381206.86	30 H		9/4/2012 0:00	0	58564.77	725
19	1870	SAS 2003-26A	7/8/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	1750000	1722021.69	REO					688
20	2315	SAS 2003-12XS	1/3/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	101600	81019.42	BK					620
21	8084	SAIL 2003-BC1	11/8/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	172500	149639.08	Curr	A	2/1/2012 0:00	0	54003.63	617
22	0748	SAS 2003-15A	2/5/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	129600	109443.74	Curr					685
23	4198	SAS 2006-GEL4	5/1/2005 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	152084.33	148738.67	30 Y		1/12/2013 0:00	0	0	660
24	8966	SAS 2003-17A	1/9/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	187900	127583.55	Curr					700
25	6255	SAS 2003-17A	2/26/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	423500	292918.61	30					685
26	2405	SAS 2003-39EX	12/23/2002 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	200000	178882.58	Curr	A	6/12/2014 0:00	0	146270.84	
27	3153	SAS 2003-39EX	1/27/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	149758	137624.85	Curr	H	12/3/2015 0:00	0	38700	
28	1922	SAS 2003-39EX	1/16/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	157605	161661.72	Curr	H	3/13/2013 0:00	5206.11	52800	
29	2009	SAS 2006-GEL4	2/10/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	139000	138838.99	120 H		11/1/2013 0:00	0	0	675
30	8606	SAS 2003-15A	2/10/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	335000	241426.51	Curr	Y	8/7/2009 0:00			695
31	7144	SAIL 2003-BC5	2/4/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	182700	145836.06	30 Y		10/15/2014 0:00	0	0	649
32	8703	SAS 2006-GEL4	3/15/2005 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	218722.23	219215.88	Curr	H	9/1/2016 0:00	0	0	665
33	1840	SAS 2004-4XS	5/19/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	370000	312836.6	Curr	H	12/23/2013 0:00	0	0	638
34	3502	SAS 2003-26A	6/2/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	500000	391957.93	FC					735
35	6091	SAS 2003-28XS	6/17/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	910000	909877.55	Curr	Y	11/23/2011 0:00	0	56709.93	634
36	9335	SAS 2003-25XS	6/20/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	104000	99770.14	Curr	H	11/11/2016 0:00	0	0	663
37	3113	SAS 2003-35	6/4/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	980000	751583.89	BK					693
38	6199	SAS 2003-39EX	3/3/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	158850	172535.29	Curr	H	10/1/2009 0:00			
39	5360	SAS 2003-29	6/11/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	113750	79161.13	FC					643
40	9859	LMT 2005-3	5/15/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	235000	180760.37	BK					648
41	1251	SAIL 2003-BC9	4/4/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	300000	234128.35	Curr	Y	3/11/2010 0:00			633
42	9684	SAS 2004-GEL1	4/11/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	89400	76537.52	30 H		5/1/2015 0:00	0	0	680
43	1094	SAIL 2003-BC8	3/20/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	272000	260407.71	Curr	H	1/1/2012 0:00	0	30000	740
44	1645	SAS 2003-34A	8/5/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	490570	424206.11	Curr					720
45	8285	SAS 2003-30	8/20/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	1183000	922727.94	BK					655
46	5694	SAS 2003-26A	6/25/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	200000	153546.35	Curr	H	8/1/2010 0:00		31469.05	670
47	4833	SAS 2003-26A	6/3/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	700000	567729.27	FC					685
48	8768	SAS 2003-35	8/20/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	515000	401770.96	BK					655
49	9063	SAS 2003-28XS	6/30/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	131000	106775.47	Curr	H	8/14/2012 0:00	0	31812.9	779
50	5110	SAS 2003-34A	7/19/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	321000	210114.82	Curr					670
51	5422	SAS 2004-2AC	7/23/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	172780	172712.11	REO					677
52	0280	SAIL 2003-BC9	4/16/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	108000	74425.06	30 M		9/1/2011 0:00	0	20515.76	653
53	1392	SAS 2006-GEL4	3/31/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	69000	58057.9	60					688
54	1313	SAS 2003-30	5/27/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	486000	361827.75	Curr					752
55	3541	SAS 2003-30	7/31/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	2000000	1711843.73	REO					758
56	7112	SAS 2003-30	5/9/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	161900	164440.11	Curr	H	6/20/2014 0:00	0	0	696
57	7630	SAIL 2003-BC8	5/14/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	143000	191215.87	Curr	H	7/1/2012 0:00	0	53600	617
58	5895	SAS 2003-34A	8/7/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	155000	134884.55	30					694
59	8469	SAIL 2003-BC8	5/9/2003 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	281700	353282.72	Curr	Y	1/8/2015 0:00	0	0	711
60	7633	SAS 2003-35	6/3/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	177500	131692.47	90 Y		7/1/2010 0:00			707
61	0306	SAS 2003-30	7/18/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	700000	576642.54	BK					699
62	4702	SAS 2003-29	4/14/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	377326	44850.36	60					723
63	6119	SAS 2003-26A	6/23/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	233100	189696.64	Curr	H	2/22/2012 0:00	0	22924.36	683
64	4543	SAS 2003-26A	6/26/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	189600	214753.06	30 H		6/27/2016 0:00	0	0	669
65	5143	SAIL 2004-1	6/30/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	350000	326943.22	BK					696
66	7150	SAS 2003-35	9/4/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	123000	166969.77	Curr	H	5/19/2016 0:00	0	0	713
67	7819	SAS 2003-26A	7/8/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	500000	433122.63	Curr					738
68	2776	SAS 2004-GEL2	7/18/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	142500	124502.43	Curr	A	12/1/2015 0:00	0	104464	663
69	3070	SAS 2003-29	7/11/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	488000	528343.78	Curr	A	1/18/2013 0:00			671
70	8996	SAS 2003-29	7/17/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	500000	335673.68	FC					696
71	6352	SAS 2003-34A	8/1/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	148500	103080.89	Curr					693
72	7934	SAS 2003-30	7/28/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	520000	433283.29	60 H		9/10/2015 0:00	0	0	665
73	0102	SAS 2004-GEL2	8/27/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	124450	95820.73	Curr	H	2/1/2013 0:00	0	0	703
74	9796	SAS 2003-34A	8/1/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	396000	337592.46	Curr					752
75	4945	SAS 2004-4XS	9/10/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	568750	684002.88	FC	Y	7/1/2010 0:00			669
76	5675	SAS 2004-2AC	11/4/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	146200	101198.12	Curr					670
77	5721	SAS 2003-34A	8/18/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	242000	203749.04	Curr	H	9/21/2011 0:00	0	0	688
78	5903	SAS 2003-34A	8/18/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	369000	326089.58	Curr	Y	7/1/2010 0:00			697

	A	B	C	D	E	F	G	H	I	J	K	L	M	N
79	1974	SAS 2003-34A	8/18/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	322700	336211.78	FC	Y	5/1/2010 0:00			729
80	5959	SAS 2003-34A	9/5/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	182400	154582.81	Curr					726
81	7952	SAS 2003-36XS	9/19/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	72800	57354.24	Curr					640
82	4453	SAS 2004-2AC	9/23/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	313553	310934.52	BK					717
83	3413	SAS 2004-2AC	11/3/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	260000	277759.52	Curr	H	8/1/2016 0:00	0	0	703
84	6319	SAS 2003-25XS	6/19/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	70000	57648.63	120					686
85	7928	SAS 2003-S2	10/22/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	75000	66912.25	120					724
86	3033	SAS 2003-34A	7/25/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	71250	52532.68	Curr					671
87	6394	SAS 2003-35	9/16/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	564000	544568.28	FC					732
88	7053	SAS 2003-35	9/30/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	495000	522460.97	Curr	Y	5/11/2012 0:00	0	0	711
89	5494	SAS 2003-34A	9/10/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	221800	232507.13	Curr	H	3/31/2016 0:00	0	0	660
90	8928	SAS 2003-35	10/3/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	276000	301616.08	BK	H	10/31/2014 0:00	0	0	653
91	3175	SAS 2003-34A	9/17/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	ARM	80000	55190.35	Curr					685
92	9841	SAS 2003-35	10/7/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	375250	352689.59	REO					650
93	3230	SAS 2004-2AC	11/24/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	165600	135600	BK					743
94	7958	SAS 2004-4XS	12/22/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	500000	396631.98	120					713
95	7452	SAS 2004-4XS	11/5/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	140000	121700.16	Curr	H	7/31/2014 0:00	0	0	635
96	0610	SAS 2004-S2	11/11/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	38000	33112.51	120	Y	9/1/2015 0:00	0	0	682
97	6773	SAS 2004-2AC	12/2/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	320000	277268.34	60					667
98	7144	SAS 2004-2AC	12/26/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	154400	139687.69	BK					663
99	3555	SAS 2004-4XS	11/21/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	492000	426508.67	Curr	H	9/1/2010 0:00		186990.71	677
100	1319	SAS 2004-S2	11/10/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	30000	23544.66	Curr	H	4/1/2015 0:00	0	0	698
101	0087	SAS 2004-4XS	12/8/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	200000	198318.06	REO					730
102	1167	SAS 2004-4XS	12/9/2003 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	618618	573315.19	FC					733
103	6109	SAS 2004-2AC	12/16/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	322700	313887.66	BK	H	6/1/2016 0:00	0	0	806
104	7438	SAS 2004-2AC	12/29/2003 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	250752	221087.72	120					718
105	8368	SAS 2004-7	2/2/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	221000	205120.4	FC					710
106	1979	LABS 2004-1	2/5/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	356250	473558.26	Curr	H	4/5/2016 0:00	0	53906.91	726
107	8636	SAIL 2004-3	2/5/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	650000	732172.11	Curr	H	2/1/2015 0:00	0	32210.3	627
108	8791	SAS 2004-11XS	4/7/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	1160000	856556.82	60	Y	5/1/2010 0:00			676
109	7305	SAS 2004-7	2/25/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	81750	55542.62	FC	C	1/1/2011 0:00	69739.44	0	687
110	3434	SARM 2004-18	3/30/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	377500	377718.62	30	H	9/1/2016 0:00	0	0	639
111	0231	SARM 2004-5	3/17/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	199750	179096.72	Curr					676
112	6337	SAS 2004-10	4/26/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	65600	45080.68	BK	C	5/29/2014 0:00	19619.61	0	660
113	8077	SARM 2004-5	3/10/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	220500	232408.24	Curr	Y	2/1/2013 0:00	0	0	682
114	1766	SAS 2004-7	2/13/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	277500	211256.76	30					702
115	1899	SAS 2004-7	2/13/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	328000	249693.52	90					702
116	2228	SAS 2004-7	3/26/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	307800	287263.97	FC					661
117	0445	SAS 2004-9XS	3/3/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	149500	138587.85	FC					689
118	0932	SARM 2004-5	3/16/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	240000	235390.41	Curr	H	2/1/2016 0:00	0	0	663
119	1252	LABS 2004-1	2/23/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	89820	70950.14	30					750
120	4231	SAS 2004-7	3/15/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	77000	60068.64	Curr					684
121	6590	SAS 2005-GEL4	2/19/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	164500	128806.7	60					720
122	5821	SAS 2004-9XS	2/19/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	336000	267712.98	Curr	H	12/26/2012 0:00	0	0	671
123	6506	SARM 2004-5	3/4/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	515000	456071.68	Curr					677
124	9856	SAS 2004-9XS	3/5/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	384000	458443.8	30	H	4/19/2012 0:00	0	103921.95	650
125	3709	SARM 2004-5	2/26/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	315000	269213.37	120					675
126	1198	SARM 2004-5	3/10/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	248000	199848.47	Curr	H	10/1/2012 0:00	0	55709.53	684
127	4127	SAS 2004-7	3/22/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	192000	176568.13	REO					648
128	0777	SARM 2004-5	3/12/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	129000	114718.04	BK					686
129	1379	SARM 2004-5	3/8/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	132300	87431.9	Curr	Y	10/1/2012 0:00	0	0	714
130	4720	SAS 2005-GEL4	3/10/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	148000	114070.62	60					720
131	5032	SAS 2004-10	4/6/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	122400	153303.48	Curr	Y	7/10/2015 0:00	0	24738.46	657
132	5578	SAS 2004-13	5/18/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	327990	258051.19	30					699
133	6154	SARM 2004-5	3/26/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	434000	354059.56	Curr					689
134	6600	SARM 2004-5	3/15/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	104000	95955.74	BK	H	8/1/2015 0:00	0	0	663
135	2889	SAS 2004-9XS	3/19/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	123500	85718.37	Curr	H	10/1/2010 0:00			684
136	3739	SAS 2004-7	3/25/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	72750	57281.94	FC					662
137	5088	SAS 2004-11XS	4/6/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	152000	149801.68	Curr	Y	10/22/2009 0:00			682
138	6805	SARM 2004-5	3/24/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	123750	103003.06	30					689
139	8728	SAS 2004-7	3/23/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	232000	198966.29	REO					742
140	7356	SAS 2004-11XS	3/26/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	64080	50635.37	30					677
141	1710	SARM 2004-5	3/19/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	257600	226968.02	Curr					705
142	5083	SAS 2004-10	4/2/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	214000	157673.73	Curr					805
143	0349	SAS 2004-7	3/31/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	78000	56576.8	120					634
144	3624	SAS 2004-11XS	4/8/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	70320	65536.64	BK	H	11/25/2013 0:00	0	0	717
145	9878	SARM 2004-5	3/25/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	126000	112892.45	BK					716
146	5552	SAS 2004-10	4/26/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	331500	243721.9	30	Y	6/1/2010 0:00			702
147	6006	SAS 2004-7	3/31/2004 0:00	AURORA BANK FSB	OCWEN LOAN SERVICING LLC	Fixed	179200	150314.65	BK	Y	2/1/2012 0:00	0	0	683
148	6444	SAS 2004-7	3/25/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	153000	127919.49	BK	Y	8/1/2009 0:00			747
149	6741	SAS 2004-7	3/25/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	151300	123899.61	BK	Y	8/1/2009 0:00			747
150	2335	SAS 2004-11XS	4/7/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	168800	155958.42	Curr	Y	3/9/2012 0:00	0	0	659
151	8589	SAS 2004-S2	4/9/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	72000	60125.92	Curr	H	2/1/2014 0:00	0	0	685
152	4405	SAS 2004-10	4/16/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	204000	166495.76	Curr	Y	8/1/2010 0:00			700
153	7176	SAS 2004-7	4/6/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	123200	127283.55	FC	Y	8/29/2011 0:00	0	0	715
154	0550	SARM 2004-9XS	5/20/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	1330000	1388180.71	60	Y	7/1/2015 0:00	0	0	661
155	4700	SAS 2004-16XS	6/15/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	104125	122073.48	Curr	H	1/30/2012 0:00	0	37881.22	660
156	5218	SARM 2004-9XS	5/3/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	1600000	1807998.68	Curr	Y	9/1/2012 0:00	0	0	633
157	3014	SAS 2004-16XS	5/14/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	500000	399972.98	30					688

	A	B	C	D	E	F	G	H	I	J	K	L	M	N
15405	6247	SARM 2007-10	7/6/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	548000	524220.6	Curr	H	6/14/2011 0:00			770
15406	6361	SARM 2007-10	6/22/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	1300000	1395855.16	BK	C	5/13/2010 0:00	0	438359.32	686
15407	6627	SARM 2007-10	6/25/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	650000	669866.58	Curr	H	4/8/2011 0:00		224553.11	718
15408	6783	SARM 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	560000	522282.59	Curr	H	1/27/2010 0:00		107012.83	681
15409	6817	LMT 2007-10	6/26/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	490800	450913.57	Curr	H	2/1/2016 0:00	0	6071.67	678
15410	6882	SARM 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	600000	578248.93	Curr	H	12/11/2009 0:00		249849.76	781
15411	7062	LMT 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	925000	825699.53	Curr	Y	8/1/2015 0:00	0	0	677
15412	7278	SARM 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	442500	441018.16		30				667
15413	7294	SARM 2007-11	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	421000	421000	FC					687
15414	7393	SARM 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	585000	585000	FC					693
15415	7427	SARM 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	440000	394382.9		30 H	8/29/2011 0:00	0	142681.69	704
15416	7567	SARM 2007-10	7/2/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	426400	426111.95	Curr					789
15417	7641	SARM 2007-10	7/2/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	441097	441097	REO					698
15418	7682	SARM 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	2145000	2144385.55		120				757
15419	7708	SARM 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	742000	770816.26	Curr	Y	3/26/2012 0:00	0	0	728
15420	8003	SARM 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	472000	423430.14	Curr	Y	12/27/2010 0:00			795
15421	8045	SARM 2007-10	7/1/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	583200	607979.22	Curr	H	7/1/2013 0:00	0	2520.52	708
15422	8177	LMT 2007-10	6/28/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	560000	540307.2	Curr	A	1/1/2014 0:00	0	162441	679
15423	8284	LMT 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	515000	485231.63	Curr	H	4/5/2011 0:00		87814.38	803
15424	8300	SARM 2007-11	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	768750	768750	Curr					661
15425	8318	LMT 2007-10	6/28/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	900000	767525.17	Curr					729
15426	8334	SARM 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	485600	466789.25	Curr	Y	12/6/2011 0:00	0	147728.03	781
15427	8391	LMT 2007-10	6/27/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	544000	659220.8	Curr	H	1/1/2015 0:00	0	0	641
15428	8581	LMT 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	1000000	800570.21	Curr	Y	2/1/2012 0:00	0		758
15429	9001	SARM 2007-11	7/13/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	562500	598585.45	Curr	Y	7/5/2011 0:00		189665.22	680
15430	9084	SARM 2007-10	7/11/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	1499990	1496482.11	REO					748
15431	9118	SARM 2007-10	7/13/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	507200	495233.38	Curr	H	4/21/2011 0:00			702
15432	9324	SARM 2007-10	7/13/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	508000	490428.21		120 H	2/12/2010 0:00		99350.74	714
15433	9415	LMT 2007-10	7/16/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	566900	546979.48	FC					805
15434	9548	SARM 2007-11	7/16/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	540000	537144.93		30 H	7/1/2016 0:00	0	0	800
15435	9712	SARM 2007-10	7/23/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	862500	859649.31	Curr	H	9/1/2016 0:00	0	143989.25	766
15436	9746	SARM 2007-10	7/18/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	999999	999999	FC					671
15437	9829	SARM 2007-10	7/17/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	932000	1005419.37	Curr	Y	5/14/2009 0:00			769
15438	9837	SARM 2007-10	7/18/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	588000	587873.41	Curr					707
15439	0231	LMT 2007-10	7/19/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	436500	427340.46	FC					722
15440	0256	SARM 2007-11	6/25/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	636000	613519.64	Curr	H	9/1/2012 0:00	0	150938.04	713
15441	0579	LMT 2007-10	7/2/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	592000	642463.4	Curr	A	8/1/2016 0:00	0	141739.2	716
15442	0587	LMT 2007-10	5/18/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	620000	482049.37	Curr					716
15443	0942	LMT 2007-10	7/10/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	460000	403079.49	Curr	H	3/1/2014 0:00	0	0	742
15444	1098	SARM 2007-10	7/16/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	584000	575741.14	Curr					768
15445	1148	SARM 2007-10	6/28/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	494400	494400	Curr					766
15446	1783	LMT 2007-10	3/28/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	528000	617934.02	Curr	H	3/6/2012 0:00	0	290637.7	695
15447	2104	SARM 2007-10	6/29/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	712500	710221.04	Curr					676
15448	2377	LMT 2007-10	12/29/2006 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	424000	410503.27	FC					615
15449	2401	LMT 2007-10	4/12/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	624000	624000	FC					746
15450	2534	LMT 2007-10	2/15/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	880000	1017660.3		30 Y	8/21/2012 0:00	0	0	661
15451	2666	LMT 2007-10	4/20/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	504560	647356.49		120 Y	3/1/2014 0:00	0	0	760
15452	2674	LMT 2007-10	5/9/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	611078	502612.05	Curr	A	2/1/2013 0:00	0	332513.54	731
15453	2682	LMT 2007-10	3/1/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	462000	461946.1	FC					665
15454	2922	SARM 2007-11	7/9/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	466000	403626.68	Curr					698
15455	2963	SARM 2007-10	6/25/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	500000	441108.67	Curr	H	5/7/2010 0:00		19134.36	690
15456	3102	SARM 2007-10	7/10/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	551200	493673.15	Curr	H	5/9/2011 0:00			713
15457	3193	SARM 2007-11	6/26/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	750000	719039.35	Curr	Y	2/6/2012 0:00	0	226377.94	720
15458	3367	LMT 2007-10	7/11/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	460000	490664.17	Curr	H	4/23/2012 0:00	0	0	704
15459	3425	SARM 2007-10	7/16/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	600000	600000	FC					704
15460	3458	LMT 2007-10	7/13/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	748500	710331.12	Curr	H	8/1/2013 0:00	0	107809.22	726
15461	3615	SARM 2007-10	7/17/2007 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	520000	511152.49	Curr					697
15462	4084	SAS 2007-BC4	9/24/2007 0:00	BNC	OCWEN LOAN SERVICING LLC	Fixed	168000	136969.44		30 A	2/29/2012 0:00	0	43567.21	555
15463	4142	SAS 2007-BC4	9/10/2007 0:00	BNC	OCWEN LOAN SERVICING LLC	Fixed	170000	151101.45	Curr	H	7/15/2011 0:00			625
15464	4191	SAS 2007-BC4	9/21/2007 0:00	BNC	OCWEN LOAN SERVICING LLC	Fixed	640000	639465.31	FC					611
15465	4225	SAS 2007-BC4	9/19/2007 0:00	BNC	OCWEN LOAN SERVICING LLC	Fixed	151000	110425.44	Curr	A	10/31/2011 0:00	0	12335.78	637
15466	0698	LMT 2008-2	11/24/2006 0:00	FLAGSTAR BANK	NATIONSTAR MORTGAGE LLC	Fixed	533000	566358.53	Curr	H	1/1/2013 0:00	0	117939.99	789
15467	1019	LMT 2008-2	1/10/2007 0:00	FLAGSTAR BANK	NATIONSTAR MORTGAGE LLC	Fixed	630000	531611.69	Curr	Y	4/19/2010 0:00			713
15468	1423	LMT 2008-2	1/5/2007 0:00	FLAGSTAR BANK	NATIONSTAR MORTGAGE LLC	Fixed	505000	467638.81	Curr	Y	2/16/2012 0:00	0	147502.83	788
15469	3098	LMT 2008-2	3/28/2007 0:00	FLAGSTAR BANK	NATIONSTAR MORTGAGE LLC	Fixed	644000	569711.47		120 H	2/1/2010 0:00		23800	747
15470	7128	RLT 2008-AH1	8/29/2006 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	Fixed	344000	630316.32		30 H	10/1/2016 0:00	0	189233.73	628
15471	8472	RLT 2008-AH1	12/11/2006 0:00	AMERICAN HOME MORTGAGE	NATIONSTAR MORTGAGE LLC	ARM	980000	980000	REO					712
15472	4708	SARM 2004-10	3/18/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	263500	232333.32	Curr					674
15473	9334	SAS 2004-13	3/18/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	45600	41765.63	FC					674
15474	9516	SARM 2004-16	4/27/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	307190	285417.96	Curr	H	8/1/2015 0:00	0	0	717
15475	6461	SARM 2004-16	3/22/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	295200	265704.05	Curr					692
15476	6529	SARM 2004-10	4/13/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	207200	186196.75	Curr					686
15477	6031	SAS 2004-13	3/15/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	92700	100966.34		60 Y	12/24/2013 0:00	0	40182.37	721
15478	2732	SAIL 2004-6	4/21/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	392000	342591.13		30				738
15479	3755	SARM 2004-10	4/16/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	136000	120183.1	Curr					694
15480	4398	SAS 2004-16XS	3/31/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	120000	104149.75		120 Y	8/17/2011 0:00	0	0	679
15481	4406	SAS 2004-16XS	3/31/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	108000	92628.11		120 Y	7/13/2011 0:00			679
15482	9917	SAS 2004-13	4/12/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	270000	257251.56	Curr	Y	9/1/2010 0:00			685
15483	3164	SARM 2004-9XS	4/26/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	216800	241743.78	Curr	H	1/1/2016 0:00	0	0	740

	A	B	C	D	E	F	G	H	I	J	K	L	M	N
15484	5706	SARM 2004-10	3/26/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	292000	313015.83	30	Y	3/1/2014 0:00	0	0	639
15485	6514	SARM 2004-9XS	5/6/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	320000	300276.11	120					707
15486	1019	SARM 2004-10	6/7/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	333700	310573.41	30	Y	6/1/2013 0:00	0	0	667
15487	3049	SARM 2004-9XS	5/7/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	220000	208105.81		Curr	H	1/1/2015 0:00	0	0
15488	8518	SAS 2004-13	5/5/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	333700	271025.95		Curr	H	1/29/2014 0:00	0	0
15489	8860	SARM 2004-9XS	5/7/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	224000	202063.4		Curr				674
15490	6482	SARM 2004-10	6/9/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	474350	429437.05		Curr				718
15491	1688	SARM 2004-10	6/2/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	456000	331000		Curr				708
15492	0085	SARM 2004-10	6/4/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	122900	111012.27	30					719
15493	2958	SAS 2004-16XS	6/14/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	58500	54147.99		Curr	Y	10/25/2011 0:00	0	15055.7
15494	5521	SARM 2004-10	6/18/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	330400	291366.19		Curr				745
15495	5661	SARM 2004-10	6/22/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	284600	252406.84		BK				651
15496	7493	SARM 2004-10	6/8/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	186400	145559.26		Curr	Y	5/11/2009 0:00		734
15497	2469	SARM 2004-10	6/11/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	264000	250099.7		BK	H	7/1/2016 0:00	0	0
15498	2120	SARM 2004-18	8/19/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	222359	199909.29		Curr				698
15499	6310	SARM 2004-16	8/2/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	272000	251249.44		BK				684
15500	1699	SARM 2004-16	7/14/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	329600	335222.32		Curr	H	1/3/2012 0:00	0	83708.51
15501	5013	SARM 2004-16	8/6/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	146200	137225.96		Curr	H	12/1/2015 0:00	0	0
15502	6044	SAIL 2004-10	7/16/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	148000	140503.31	30	Y		10/1/2012 0:00	0	0
15503	4311	SARM 2004-16	9/8/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	588800	557448.15	30	H		7/1/2015 0:00	0	0
15504	3633	SARM 2004-16	8/13/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	ARM	376000	343565.91		Curr				725
15505	6198	SARM 2004-16	9/10/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	234400	231386.94		BK	H	7/1/2015 0:00	0	0
15506	8615	SAS 2004-S4	8/26/2004 0:00	AURORA BANK FSB	NATIONSTAR MORTGAGE LLC	Fixed	46634	40198.16		Curr	Y	6/1/2011 0:00		704
15507	1054	SAS 2005-1	9/28/2004 0:00	AURORA BANK FSB	CITIMORTGAGE INC	Fixed	350000	330176.83		Curr	Y	10/1/2010 0:00		60000
15508														723
15509												60,673,079	669,658,647	
15510														
15511												Total Forgiven & Deferred:		730,331,726